



# Investing just got social

## SUMMARY OF CHANGES

### IN

COMPANY	TICKER
Chesapeake Energy Corp.	CHK
Ionis Pharmaceuticals Inc.	IONS
Square Inc.	SQ
Mastercard Inc.	MA
Regeneron Pharmaceuticals Inc.	REGN
Abbott Laboratories	ABT
Eli Lilly & Co.	LLY
Illumina Inc.	ILMN
Priceline Group Inc.	PCLN
Expedia Inc.	EXPE
General Motors Co.	GM
Cisco Systems Inc.	CSCO
Newmont Mining Corp.	NEM

### OUT

COMPANY	TICKER
ULTA Salon, Cosmetics & Fragrance, Inc.	ULTA
Costco Wholesale Corp.	COST
Applied Materials Inc.	AMAT
American Airlines Group Inc.	AAL
Southwestern Energy Co.	SWN
Visa Inc.	V
salesforce.com Inc.	CRM
Delta Air Lines Inc.	DAL
Sirius XM Holdings Inc.	SIRI
Target Corp.	TGT
Chevron Corp.	CVX
Western Digital Corp.	WDC
Monsanto Co.	MON

## SECTOR COMPARISON

SECTOR	DECEMBER 2016 INDEX WEIGHT (%)	JANUARY 2017 INDEX WEIGHT (%)
Consumer Discretionary	20.8	19.3
Consumer Staples	5.7	3.9
Energy	4.4	5.8
Financial Services	6.9	5.4
Health Care	23.2	27.4
Industrials	5.0	3.0
Information Technology	30.0	32.9
Materials	2.0	1.4
Telecommunication Services	2.0	1.0
Utilities	0.0	0.0

## STOCK SPOTLIGHT

## Chesapeake

Entering the BUZZ Index for the first time since July 2014, Chesapeake Energy (NYSE: CHK) was the most notable new addition in January. As one of the most popular oil & gas companies in the U.S., CHK stock price is, not surprisingly, highly correlated to crude oil and natural gas prices. Shortly after CHK exited the BUZZ Index in 2014, crude prices went through a dramatic downturn, dropping over 50% before bottoming out in January of 2016. During this time, CHK stock sold off from \$30.00 a share to a multi-decade low of just \$1.50. Since then, crude oil prices have stabilized and CHK's financial condition has steadily improved. The stock has rallied off of its lows and now trades \$7.00 a share. As CHK has rallied, analysts have begun to shift their ratings from "sell" to either "hold" or "buy". Social sentiment has also steadily become more positive, and over the past two months there has been a meaningful spike in positive sentiment regarding the company's prospects. The positive tone resulted in CHK re-entering the BUZZ Index at the maximum weight of 3%. The recent strength in sentiment suggests investors believe a move to the upside could already be underway.

## Square

With high-publicity CEO Jack Dorsey at the helm, it was no surprise that mobile payment company Square Inc. (NYSE: SQ) would be a popular name discussed by investors across social media. Since its IPO in November 2015 at \$9.00, SQ has been no stranger to volatility, initially surging to \$15.00 and dropping sharply back to \$9.00 a share not once but twice within the span of six months. Recently the stock has steadily grinded back to \$15 and bullish sentiment on social media has this time increased as the stock has rallied, suggesting that investors believe SQ may be poised to finally break out for an extended move higher. The increase in social sentiment has propelled SQ into the BUZZ Index for the first time ever with a weight of 2.7% and among January's top 25 holdings.

## INDEX FUNDAMENTALS

1.3%

Dividend Yield

19.2

P/E Ratio

\$138.4B

Average Market Cap

\$4.8B

Smallest Market Cap

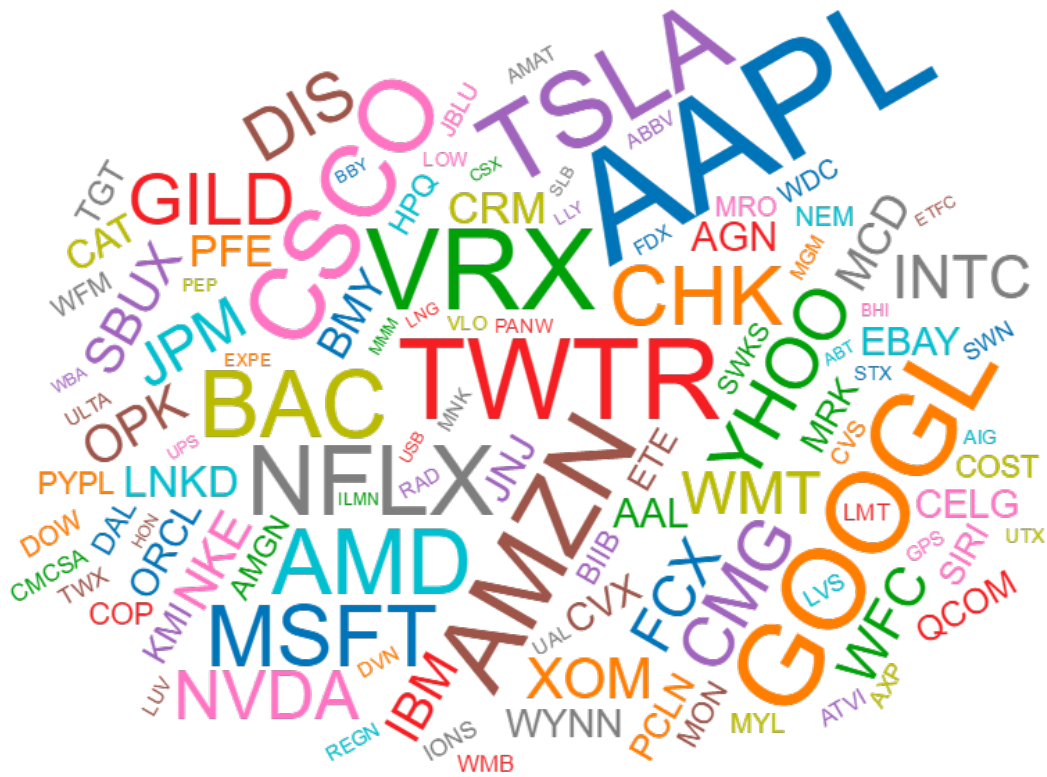
\$630.9B

Largest Market Cap

**INDEX HOLDINGS**

COMPANY	WEIGHT (%)	COMPANY	WEIGHT (%)
Advanced Micro Devices Inc.	3.00%	Blackstone Group LP	0.73%
Apple Inc.	3.00%	General Electric Co.	0.72%
Alphabet Inc.	3.00%	Altria Group Inc.	0.70%
Chesapeake Energy Corp.	3.00%	Wal-Mart Stores Inc.	0.70%
Tesla Motors Inc.	3.00%	Lockheed Martin Corp.	0.69%
Twitter Inc.	3.00%	Exxon Mobil Corp.	0.68%
Walt Disney Co.	3.00%	Merck & Co Inc.	0.64%
Bank of America Corp.	3.00%	JetBlue Airways Corp.	0.59%
Amazon.com Inc.	3.00%	MGM Resorts International	0.58%
Microsoft Corp.	3.00%	Boeing Co.	0.58%
Facebook Inc.	3.00%	Starbucks Corp.	0.57%
NVIDIA Corp.	3.00%	Sprint Corp.	0.53%
Valeant Pharmaceuticals International	3.00%	Kinder Morgan Inc.	0.51%
Allergan PLC	3.00%	International Business Machine	0.50%
Gilead Sciences Inc.	3.00%	Home Depot Inc.	0.50%
Micron Technology Inc.	2.94%	Regeneron Pharmaceuticals Inc.	0.49%
Ionis Pharmaceuticals Inc.	2.85%	Kroger Co.	0.49%
Square Inc.	2.74%	JPMorgan Chase & Co.	0.49%
NIKE Inc.	2.34%	Palo Alto Networks Inc.	0.48%
OPKO Health Inc.	2.27%	Las Vegas Sands Corp.	0.48%
Under Armour Inc.	2.26%	Abbott Laboratories	0.48%
AbbVie Inc.	2.12%	Eli Lilly & Co.	0.47%
Celgene Corp.	2.02%	AT&T Inc.	0.47%
Intel Corp.	1.65%	Citigroup Inc.	0.47%
Bristol-Myers Squibb Co.	1.44%	Illumina Inc.	0.46%
Ford Motor Co.	1.44%	Priceline Group Inc.	0.43%
Mastercard Inc.	1.33%	Goldman Sachs Group Inc.	0.42%
Activision Blizzard Inc.	1.25%	Marathon Oil Corp.	0.41%
Energy Transfer Equity LP	1.17%	Expedia Inc.	0.39%
Biogen Inc.	1.16%	General Motors Co.	0.39%
Johnson & Johnson	1.09%	Procter & Gamble Co.	0.39%
Pfizer Inc.	1.09%	United Technologies Corp.	0.38%
Freeport-McMoRan Inc.	1.04%	Cisco Systems Inc.	0.37%
Amgen Inc.	0.94%	PayPal Holdings Inc.	0.37%
Wynn Resorts Ltd.	0.93%	Newmont Mining Corp.	0.33%
Mallinckrodt PLC	0.86%	Morgan Stanley	0.33%
CVS Health Corp.	0.82%	QUALCOMM Inc.	0.29%
Coca-Cola Co.	0.76%	<b>Total:</b>	<b>100.00</b>

**TOP U.S. STOCKS DISCUSSED ON SOCIAL MEDIA**



**TOP FIVE POSITIVELY TRENDING STOCKS IN THE INDEX**

- AMD
- TSLA
- AAPL
- AGN
- MU

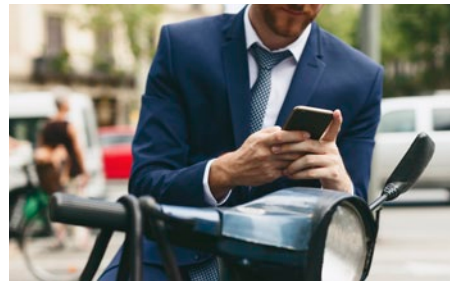
**BOTTOM FIVE NEGATIVELY TRENDING STOCKS NOT IN THE INDEX**

- AMAT
- WFC
- YHOO
- ULTA
- NFLX

The **BUZZ Social Media Insights Index** identifies the 75 most bullish U.S. stocks based on investment insights derived from the Social Media’s Big Data.

- Over 50 million unique stock-specific data points from Social Media comments, news articles and blog posts are processed on a monthly basis.
- The data is filtered through an analytics model which utilizes Natural Language Processing Algorithms and Artificial Intelligence applications.

**HOW IT WORKS:**



**1. Where’s the BUZZ?**

First, from a defined investment universe of U.S. stocks, the BUZZ Index targets the most mentioned stocks across the Social Media landscape. The more active the conversation, the greater the reliability of the BUZZ.

**2. What’s the BUZZ?**

The BUZZ Index looks at what the Social community is saying about these most-mentioned stocks and whether the BUZZ is positive, negative or neutral on a collective basis.

**3. Who is creating the BUZZ?**

The BUZZ Index pinpoints influencers within the Social community and identifies whose tweets and posts are most likely to impact collective opinion. It also identifies and scores which members of the Social community have historically been the most successful in their forecasting accuracy.

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